Determining sample size for a completely randomized experiment to achieve an acceptable power with a Shiny app

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**Summary** Understanding and computing power and the relationship between sample size and power are facilitated via a Shiny app. The Shiny app allows students to solve various scenarios by entering different parameters or moving sliders.

**Keywords:** Power, Shiny app, significance level, type I error, type II error

# INTRODUCTION

The concept of power and its relationship to sample size for a single sample via a Shiny app was discussed in Arnholt (2019). This work shows how the noncentrality parameter () is a measure of statistical difference between **population** means and the value computed in an ANOVA table is a measure of statistical difference between **sample** means. A Shiny app is presented where students can experiment with different design structures (i.e. different sample sizes for each of the treatments) to ensure their experiments attain satisfactory power. The notation used for the one-way completely randomized design follows that presented in Ugarte, Militino, & Arnholt (2015). To aid with the connection between noncentrality parameters and test statistics, it is shown how the pooled variance -test is a special case of the -test where there are () treatments before generalizing to treatments.

# STATISTICAL BACKGROUND

# EXAMPLE

The following scenario can be given to students:

A new drug is being developed to lower the average total cholesterol (measured in milligrams per deciliter, mg/dL) for a group of high risk patients whose total cholesterol values follow a normal distribution with an average total cholesterol of mg/dL and a standard deviation for total cholesterol of mg/dL. The researchers working on the drug want to detect a mg/dL reduction in average total cholesterol at least % of the time while controlling the probability of type I error at for the group. While it is possible this particular drug may increase rather than decrease the average total cholesterol for this group of risk patients, the researchers strongly believe the drug will only reduce the average total cholesterol for this group of patients. Consequently, the researchers are seeking evidence only to support the idea that the drug is beneficial in reducing the average total cholesterol for this particular group of high risk patients. What sample size () do the researchers need to use to be able to detect a mg/dL reduction in average total cholesterol at least % of the time using for this group of high risk patients?

## Solution using the Shiny app with a *z*-test

Start by asking the students to specify the null and alternative hypotheses they will use to test the new drug. The null hypothesis is that the population mean is mg/dL versus the alternative hypothesis which is that the population mean is less than mg/dL because only evidence of a reduction is sought. The null and alternative hypotheses are written versus where . Note that detecting a mg/dL reduction in average total cholesterol corresponds to a true mean of mg/dL or less. In this article and in the Shiny app, denotes the true value of the population mean . Have the students open a browser and point to the Shiny app found at <https://mathr.math.appstate.edu/shiny/Power2/>. Walk the students through selecting the appropriate buttons that match the problem description as shown in Figure . Specifically, students will click in the radio buttons to the left of and Variance known (z-test). Numbers corresponding to the problem description will be entered in the boxes beneath Hypothesized mean , True mean , and Population standard deviation . The slider beneath Significance level will need to be moved to . Ask the students to set the number in the Sample size box to and report the power. Next have the students set the Sample size box to and report the power. Allow the students to experiment with decreasing and increasing the sample size to find the minimum value of to achieve a power of at least . Using as shown in Figure , power is .

## Solution using the Shiny app with a *t*-test

A more conservative estimate of the required sample size is obtained by using a *t*-test. The symmetric curve on the right side of Figure depicts a central *t*-distribution with degrees of freedom. The slightly left skewed curve on the left side of Figure is a non-central *t*-distribution. To find the required sample size with a *t*-test, the amount of asymmetry in the non-central *t*-distribution is computed by the Shiny app when the user provides a best guess for the population standard deviation in conjunction with the input values for and . In this scenario, suppose mg/dL is an estimate of the standard deviation for the population of interest in the problem. Therefore, mg/dL is used as the best guess for the population standard deviation. When using a *t*-test to compute the required sample size, click the Variance unknown (t-test) radio button. The rest of the buttons and values with the exception of the Sample size box will be the same as those used for the *z*-test. Increase the value of until the power is at least . Using returns a power value of as shown in Figure .

##Step by step solution with a *z*-test {-}

A step by step solution should start by asking the students to specify the null and alternative hypotheses they will use to test that the new drug reduces cholesterol. Although the null and alternative hypotheses for this scenario are generally written as:

it helps to remind the student that in using a *z*-test, one is also assuming the distribution of the quantity in question (cholesterol) has a normal distribution with a known mean and known standard deviation of mg/dL and mg/dL, respectively. Consequently, the sampling distribution of the sample mean () has a known normal distribution with a mean of mg/dL and a standard deviation (or standard error of ) of . Have the students sketch by hand a graph like the one in Figure, shading the quantities , , and when the true mean is . After students sketch Figure, have them translate the English prose of the desired average reduction in cholesterol to a statement such as : The power of the test if the true distribution is centered at with a standard deviation of is the probability the null hypothesis will be rejected when . Ask the students to solve for the number of subjects () they should include in their sample when using a *z*-test so that . The null hypothesis when for the alternative hypothesis will be rejected for standardized test statistic values less than or equal to , where the in denotes the area to the left of a standard normal distribution. That is, the null hypothesis will be rejected when the sample mean, , is less than . When , the power is

To each side of the inequality

subtract the mean and divide by the standard deviation to obtain a random variable that follows a standard normal distribution .

Since the problem requires , the quantile from a standard normal distribution with of the area to the left, is used to solve for below. The value of can be found with software or using a standard normal table.

To achieve a power of at least , one needs to use subjects. Note that one will always round to the next largest integer to achieve the required power specified in the problem.

After the students solve the problem, have them verify their answer with the Shiny app at <https://mathr.math.appstate.edu/shiny/Power2/>. Students will specify the alternative hypothesis , select the appropriate test (*z*-test), enter the hypothesized mean , enter the true mean , type the population standard deviation , select the significance level , and then experiment with increasing or decreasing the sample size to find the minimum value of that achieves a power greater than or equal to as shown in the title of the graph in Figure ??.

## Step by step solution with a *t*-test

The step by step solution with a *t*-test is similar to the solution with a *z*-test. Students specify their hypotheses and sketch by hand a graph like the one in Figure shading the quantities , , and . Only after sketching Figure , have the students translate the English prose of the desired average reduction in total cholesterol to a mathematical statement such as .

A more conservative estimate of the required sample size is obtained when one uses the *t*-test. When the null hypothesis is true, the quantity in (2)

follows a central *t*-distribution, generally denoted as , where are the degrees of freedom for the distribution. When the null hypothesis is false, the quantity in (2) follows a non-central *t*-distribution, generally denoted as , where are the degrees of freedom for the distribution, and is referred to as the non-centrality parameter, a measure of the asymmetry of the distribution. To find the required sample size with a *t*-test, first determine the non-centrality parameter by using a best guess for . Unfortunately, the process is now more complex as the non-centrality parameter gamma () is a function of ,

Finding the power when with a *t*-test is computed by finding the probability of rejecting the null hypothesis given ( is true). Recall that the null hypothesis is rejected for values to the left of a central *t* distribution with in its left tail and degrees of freedom, denoted as . For example, , can be found using either a table or with statistical software. Consequently, the power when is the area in a the non-central *t*-distribution () to the left of , written mathematically as:

and depicted as the blue and purple shaded areas in Figure ??.

To find a solution, one will need to use increasing values of until the Since the solution for the *z*-test yielded an , it seems reasonable to start with that value. Although tables and charts for the non-central *t*-distribution are available, most tables have limited values of , and most charts require extensive interpolation. Consequently, one should use a software program that will work with non-central distributions. To find , one solution using R is given next. The qt() and pt() functions in R return a *t* quantile and the area to the left of a quantile in a *t*-distribution, respectively. The first two arguments for qt() are the area to the left of the desired quantile and the degrees of freedom. The first three arguments for pt() are the quantile, the degrees of freedom, and the non-centrality parameter. The critical value of *t* with is qt(0.01, 41 - 1), stored in t1. Note that text following the pound sign (#) in R are comments.

t1 <- qt(0.01, 41 - 1) # Critical t value, alpha = 0.01, dof = 40  
t1

[1] -2.423257

The area to the left of t1 in a non-central *t* distribution with and is the power and is computed with the command pt() shown below.

pt(t1, 41 - 1, -sqrt(41)/2) # Area to left t1 in non-central t

[1] 0.7781911

Commands for finding the power at , , and and the corresponding power values are provided below. Note that is the smallest value of to return a power greater than .

pt(qt(0.01, 41 - 1), 41 - 1, -sqrt(41)/2) # power with n = 41

[1] 0.7781911

pt(qt(0.01, 42 - 1), 42 - 1, -sqrt(42)/2) # power with n = 42

[1] 0.7899524

pt(qt(0.01, 43 - 1), 43 - 1, -sqrt(43)/2) # power with n = 43

[1] 0.8011974

After the students solve the problem using statistical software, have them verify their answer with the Shiny app at <https://mathr.math.appstate.edu/shiny/Power2/>. Students will specify the alternative hypothesis , select the appropriate test (*t*-test), enter the hypothesized mean , type the true mean , type the population standard deviation , select the significance level , and experiment with increasing or decreasing the sample size to find the minimum value of to achieve a power greater than or equal to . A screen capture of the Shiny app with is shown in Figure .

# ADDITIONAL EXAMPLES

Once the students are comfortable using the Shiny app, they will be able to answer a variety of questions relating to power, sample size, the probability of making a type II error , and significance level by experimenting with different inputs in the Shiny app. The following questions work well with the app.

1. Before a drug is administered, the lead physician states she believes the standard deviation for the patients administered the new drug will have a total cholesterol standard deviation between mg/dL and mg/dL. Use this new information to recompute your sample size requirements for the experiment using a *t*-test. Develop new recommendations and explain your new sample size requirements to meet the stated objectives.

**Partial Answer:** A conservative answer would use the total cholesterol standard deviation of mg/dL to ensure the probability of detecting a reduction of mg/dL is at least %. Using mg/dL as the standard deviation, a sample size of will detect a mg/dL reduction in total cholesterol % of the time when the significance level is .

1. What sample size is need to ensure the type II error is no greater than the type I error?

**Partial Answer:** A sample size of will return (the probability of making a type II error) < .

# References

Arnholt, A. T. (2019). Using a shiny app to teach the concept of power. *Teaching Statistics*, *41*(3), 79–84. https://doi.org/<https://doi.org/10.1111/test.12186>

Ugarte, M. D., Militino, A. F., & Arnholt, A. T. (2015). *Probability and Statistics with R, Second Edition* (2 edition). Boca Raton: Chapman; Hall/CRC.